

TCW STRATEGIC INCOME FUND INC
Form N-Q
November 09, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-04980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

865 South Figueroa Street, Suite 1800, Los Angeles, CA 90017

(Address of principal executive offices) (Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, Suite 1800

Los Angeles, CA 90017

(Name and address of agent for service)

Registrant's telephone number, including area code: (213) 244-0000

Date of fiscal year end: December 31, 2016

Date of reporting period: September 30, 2016

Item 1. Schedule of Investments. The Schedule of Investments is filed herewith.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (13.4% of Net Assets)	
\$ 1,150,000	A Voce CLO, Ltd., (14-1A-A1B), (144A), 2.14%, due 07/15/26 ⁽¹⁾⁽²⁾	\$ 1,148,234
777,891	AMUR Finance I LLC, (13-1), 10%, due 01/25/22	661,214
529,571	AMUR Finance I LLC, (13-2), 10%, due 03/20/24	439,548
565,000	BA Credit Card Trust, (07-A11-A11), 0.594%, due 12/15/19 ⁽¹⁾	564,830
817,147	Bayview Commercial Asset Trust, (03-2-A), (144A), 1.395%, due 12/25/33 ⁽¹⁾⁽²⁾	764,011
668,047	Bayview Commercial Asset Trust, (04-1-A), (144A), 0.885%, due 04/25/34 ⁽¹⁾⁽²⁾	618,018
653,584	Bayview Commercial Asset Trust, (04-2-A), (144A), 0.955%, due 08/25/34 ⁽¹⁾⁽²⁾	596,175
323,580	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.895%, due 01/25/35 ⁽¹⁾⁽²⁾	299,185
932,829	Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.755%, due 12/25/36 ⁽¹⁾⁽²⁾	811,214
458,466	Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.765%, due 07/25/37 ⁽¹⁾⁽²⁾	382,945
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 2.025%, due 02/25/35 ⁽¹⁾	2,149,147
565,000	Chase Issuance Trust, (12-A2-A2), 0.794%, due 05/15/19 ⁽¹⁾	565,465
968,151	CIT Education Loan Trust, (07-1-A), (144A), 0.947%, due 03/25/42 ⁽¹⁾⁽²⁾	900,584
700,000	Citibank Credit Card Issuance Trust, (08-A7-A7), 1.907%, due 05/20/20 ⁽¹⁾	713,878
640,000	Dryden Senior Loan Fund, (15-37A A), (144A), 2.18%, due 04/15/27 ⁽¹⁾⁽²⁾	641,688
1,260,000	Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 1.325%, due 04/26/32 ⁽¹⁾⁽²⁾	1,205,550
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.565%, due 10/25/35 ⁽¹⁾⁽²⁾	655,469
1,500,000	EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.875%, due 03/25/36 ⁽¹⁾⁽²⁾	1,484,903
2,350,738	GCO Education Loan Funding Master Trust II, (06-2AR-A1RN), (144A), 1.174%, due 08/27/46 ⁽¹⁾⁽²⁾	2,125,725
283,124	GE Business Loan Trust, (05-1A-A3), (144A), 0.774%, due 06/15/33 ⁽¹⁾⁽²⁾	264,029
601,893	GE Business Loan Trust, (05-2A-A), (144A), 0.764%, due 11/15/33 ⁽¹⁾⁽²⁾	574,621
340,750	Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 ⁽²⁾	329,867
342,012	Goal Capital Funding Trust, (06-1-B), 1.275%, due 08/25/42 ⁽¹⁾	298,423
518,200	Higher Education Funding I, (14-1-A), (144A), 1.875%, due 05/25/34 ⁽¹⁾⁽²⁾	499,131
235,320	Honda Auto Receivables Owner Trust, (14-2-A3), 0.77%, due 03/19/18	235,195
338,319	Honda Auto Receivables Owner Trust, (15-1-A3), 1.05%, due 10/15/18	338,128
270,000	ING Investment Management CLO, Ltd., (14-1A-A1), (144A), 2.179%, due 04/18/26 ⁽¹⁾⁽²⁾	270,004
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 ⁽²⁾	543,768
69,547	National Collegiate Student Loan Trust, (06-3-A3), 0.675%, due 10/25/27 ⁽¹⁾	69,450
575,000	Nelnet Student Loan Trust, (14-4A-A2), (144A), 1.475%, due 11/25/43 ⁽¹⁾⁽²⁾	533,101
183,772	Nissan Auto Receivables Owner Trust, (13-C-A3), 0.67%, due 08/15/18	183,320
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.615%, due 10/25/41 ⁽¹⁾	2,157,218
317,534	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 ⁽²⁾	320,524
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.624%, due 03/28/46 ⁽¹⁾⁽²⁾	975,634
480,511	SLC Student Loan Trust, (04-1-B), 1.107%, due 08/15/31 ⁽¹⁾	413,070
417,029	SLC Student Loan Trust, (05-2-B), 1.13%, due 03/15/40 ⁽¹⁾	352,873
590,293	SLC Student Loan Trust, (06-1-B), 1.06%, due 03/15/39 ⁽¹⁾	493,837

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985,145	SLC Student Loan Trust, (06-2-A5), 0.95%, due 09/15/26 ⁽¹⁾	963,077
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 1.6%, due 12/15/25 ⁽¹⁾⁽²⁾	2,263,125
509,067	SLM Student Loan Trust, (04-2-B), 1.185%, due 07/25/39 ⁽¹⁾	440,394
536,769	SLM Student Loan Trust, (05-4-B), 0.895%, due 07/25/40 ⁽¹⁾	455,101
586,732	SLM Student Loan Trust, (05-9-B), 1.015%, due 01/25/41 ⁽¹⁾	500,529
1,400,000	SLM Student Loan Trust, (06-2-A6), 0.885%, due 01/25/41 ⁽¹⁾	1,272,968
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.875%, due 01/25/41 ⁽¹⁾	1,244,788
178,699	SLM Student Loan Trust, (07-6-B), 1.565%, due 04/27/43 ⁽¹⁾	156,644

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Asset-Backed Securities (Continued)		
\$ 150,000	SLM Student Loan Trust, (07-7-B), 1.465%, due 10/27/70 ⁽¹⁾	\$ 120,964
112,114	SLM Student Loan Trust, (07-8-B), 1.715%, due 04/27/43 ⁽¹⁾	97,225
225,000	SLM Student Loan Trust, (08-2-B), 1.915%, due 01/25/83 ⁽¹⁾	196,366
225,000	SLM Student Loan Trust, (08-3-B), 1.915%, due 04/26/83 ⁽¹⁾	190,596
225,000	SLM Student Loan Trust, (08-4-B), 2.565%, due 04/25/29 ⁽¹⁾	208,734
225,000	SLM Student Loan Trust, (08-5-B), 2.565%, due 07/25/29 ⁽¹⁾	209,688
225,000	SLM Student Loan Trust, (08-6-B), 2.565%, due 07/26/83 ⁽¹⁾	210,121
225,000	SLM Student Loan Trust, (08-7-B), 2.565%, due 07/26/83 ⁽¹⁾	208,223
225,000	SLM Student Loan Trust, (08-8-B), 2.965%, due 10/25/29 ⁽¹⁾	215,971
225,000	SLM Student Loan Trust, (08-9-B), 2.965%, due 10/25/83 ⁽¹⁾	218,083
756,715	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 ⁽²⁾	870,908
442,350	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 ⁽²⁾	550,585
1,450,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.92%, due 07/01/42 ⁽¹⁾⁽²⁾	1,122,213
151,814	Toyota Auto Receivables Owner Trust, (14-A-A3), 0.67%, due 12/15/17	151,737
393,977	Vermont Student Assistance Corp., (12-1-A), 1.224%, due 07/28/34 ⁽¹⁾	383,906
Total Asset-Backed Securities (Cost: \$37,932,547)		37,831,922
Collateralized Mortgage Obligations (55.2%)		
Commercial Mortgage-Backed Securities Agency (1.1%)		
11,708,206	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (K702-X1), 1.617%, due 02/25/18(I/O) ⁽¹⁾	187,302
6,273,880	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KP01-X), 3.264%, due 01/25/19(I/O) ⁽¹⁾	293,512
548,216	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KSCT-A1), 3.194%, due 12/25/19	562,614
4,992,233	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KSCT-AX), 1.235%, due 01/25/20(I/O) ⁽¹⁾	153,363
7,856,354	Federal National Mortgage Association, (11-M5-A2), 1.357%, due 07/25/21(ACES)(I/O) ⁽¹⁾	376,235
453,127	Federal National Mortgage Association, (12-M11-FA), 1.016%, due 08/25/19(ACES) ⁽¹⁾	451,628
15,505,510	Government National Mortgage Association, (09-114-IO), 0.015%, due 10/16/49(I/O) ⁽¹⁾	167,216
6,700,196	Government National Mortgage Association, (11-152-IO), 0.926%, due 08/16/51(I/O) ⁽¹⁾	218,661
7,237,541	Government National Mortgage Association, (14-125-IO), 1.009%, due 11/01/54(I/O) ⁽¹⁾	558,370
Total Commercial Mortgage-Backed Securities Agency		2,968,901
Commercial Mortgage-Backed Securities Non-Agency (1.2%)		
260,000	BAMLL Commercial Mortgage Securities Trust, (14-520M-A), (144A), 4.325%, due 08/15/46 ⁽¹⁾⁽²⁾	300,764

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8,186,521	Citigroup Commercial Mortgage Trust, (12-GC8-XA), (144A), 2.306%, due 09/10/45(I/O) ⁽¹⁾⁽²⁾⁽³⁾	564,127
775,000	Credit Suisse Mortgage Trust, (10-RR2-1B), (144A), 5.509%, due 04/15/47 ⁽¹⁾⁽²⁾	780,983
1,710	JPMorgan Chase Commercial Mortgage Securities Trust, (06-CB17-A4), 5.429%, due 12/12/43	1,712
235,872	JPMorgan Chase Commercial Mortgage Securities Trust, (10-CNTR-A1), (144A), 3.3%, due 08/05/32 ⁽²⁾	242,464
240,000	JPMorgan Chase Commercial Mortgage Securities Trust, (10-CNTR-A2), (144A), 4.311%, due 08/05/32 ⁽²⁾	258,361
961,771	Morgan Stanley Bank of America Merrill Lynch Trust, (13-C11-A2), 3.085%, due 08/15/46	976,510
255,000	OBP Depositor LLC Trust, (10-OBP-A), (144A), 4.646%, due 07/15/45 ⁽²⁾	278,179
Total Commercial Mortgage-Backed Securities Non-Agency		3,403,100

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Residential Mortgage-Backed Securities Agency (1.8%)	
\$ 192,050	Federal Home Loan Mortgage Corp., (1673-SD), 16.03%, due 02/15/24(I/F) (PAC) ⁽¹⁾	\$ 245,061
414,692	Federal Home Loan Mortgage Corp., (1760-ZD), 1.06%, due 02/15/24 ⁽¹⁾	406,779
220,776	Federal Home Loan Mortgage Corp., (2990-JK), 19.907%, due 03/15/35(I/F) ⁽¹⁾	318,232
3,814,943	Federal Home Loan Mortgage Corp., (3122-SG), 5.106%, due 03/15/36(I/O) (I/F) (TAC) (PAC) ⁽¹⁾	708,273
1,154,192	Federal Home Loan Mortgage Corp., (3239-SI), 6.126%, due 11/15/36(I/O) (I/F) (PAC) ⁽¹⁾	214,282
501,213	Federal Home Loan Mortgage Corp., (3323-SA), 5.586%, due 05/15/37(I/O) (I/F) ⁽¹⁾	67,871
454,287	Federal Home Loan Mortgage Corp., (3459-JS), 5.726%, due 06/15/38(I/O) (I/F) ⁽¹⁾	77,175
2,326,165	Federal Home Loan Mortgage Corp., (4030-HS), 6.086%, due 04/15/42(I/O) (I/F) ⁽¹⁾	447,180
3,101,153	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) ⁽¹⁾	87,098
436,743	Federal National Mortgage Association, (07-42-SE), 5.585%, due 05/25/37(I/O) (I/F) ⁽¹⁾	65,556
3,007,296	Federal National Mortgage Association, (07-48-SD), 5.575%, due 05/25/37(I/O) (I/F) ⁽¹⁾	538,223
604,575	Federal National Mortgage Association, (09-69-CS), 6.225%, due 09/25/39(I/O) (I/F) ⁽¹⁾	116,826
3,314,661	Government National Mortgage Association, (06-35-SA), 6.068%, due 07/20/36(I/O) (I/F) ⁽¹⁾	573,217
5,709,011	Government National Mortgage Association, (06-61-SA), 4.218%, due 11/20/36(I/O) (I/F) (TAC) ⁽¹⁾	606,144
3,362,847	Government National Mortgage Association, (08-58-TS), 5.868%, due 05/20/38(I/O) (I/F) (TAC) ⁽¹⁾	446,856
	Total Residential Mortgage-Backed Securities Agency	4,918,773
	Residential Mortgage-Backed Securities Non-Agency (51.1%)	
614,188	ACE Securities Corp., (04-IN1-A1), 1.165%, due 05/25/34 ⁽¹⁾	552,650
1,911,156	ACE Securities Corp., (07-ASP1-A2C), 0.785%, due 03/25/37 ⁽¹⁾	1,182,035
1,380,539	Adjustable Rate Mortgage Trust, (05-4-6A22), 3.168%, due 08/25/35 ⁽¹⁾	418,515
801,934	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.383%, due 03/25/36 ⁽¹⁾⁽⁴⁾	589,876
746,448	Asset-Backed Funding Certificates, (05-HE2-M2), 1.275%, due 06/25/35 ⁽¹⁾	742,786
1,600,000	Asset-Backed Funding Certificates, (07-NC1-A2), (144A), 0.825%, due 05/25/37 ⁽¹⁾⁽²⁾	1,248,561
1,500,000	Asset-Backed Securities Corp. Home Equity, (06-HE1-A4), 0.825%, due 01/25/36 ⁽¹⁾	1,340,849
3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.795%, due 03/25/36 ⁽¹⁾	2,355,151
1,045,392	Asset-Backed Securities Corp. Home Equity, (07-HE1-A1B), 0.675%, due 12/25/36 ⁽¹⁾	977,012
1,384,537	Banc of America Alternative Loan Trust, (05-10-1CB1), 0.925%, due 11/25/35 ⁽¹⁾⁽⁴⁾	1,078,934
1,828,695	Banc of America Funding Corp., (15-R3-6A2), (144A), 0.694%, due 05/28/36 ⁽²⁾	1,316,451
815,882	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	825,952
540,820	Banc of America Funding Trust, (06-3-5A3), 5.5%, due 03/25/36 ⁽⁴⁾	508,213
183,901	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due 06/26/37 ⁽²⁾	188,581
644,078	BCAP LLC Trust, (11-RR3-1A5), (144A), 3.192%, due 05/27/37 ⁽¹⁾⁽²⁾	642,347
1,172,011	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 ⁽¹⁾⁽²⁾	1,146,107
480,983	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.685%, due 03/26/37 ⁽¹⁾⁽²⁾	473,321
852,416	Bear Stearns Adjustable Rate Mortgage Trust, (03-7-9A), 2.886%, due 10/25/33 ⁽¹⁾	845,774
780,933	Bear Stearns Adjustable Rate Mortgage Trust, (05-9-A1), 2.83%, due 10/25/35 ⁽¹⁾	756,307
891,722	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 4.691%, due 06/25/47 ⁽¹⁾⁽⁴⁾	817,968
935,998	Bear Stearns Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 ⁽¹⁾	949,938

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580,567	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.755%, due 04/25/36 ⁽¹⁾	551,685
455,990	Centex Home Equity Loan Trust, (05-A-AF5), 5.78%, due 01/25/35	473,536
2,866,244	Centex Home Equity Loan Trust, (06-A-AV4), 0.775%, due 06/25/36 ⁽¹⁾	2,814,688
1,334,661	CIM Trust, (15-4AG-A1), (144A), 2.523%, due 10/25/57 ⁽¹⁾⁽²⁾	1,305,932
744,559	Citigroup Mortgage Loan Trust, Inc., (05-11-A2A), 2.93%, due 10/25/35 ⁽¹⁾	740,943
2,475,553	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 3.082%, due 10/25/35 ⁽¹⁾⁽⁴⁾	2,111,767

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 956,305	Citigroup Mortgage Loan Trust, Inc., (06-WFH3-A4), 0.765%, due 10/25/36 ⁽¹⁾	\$ 943,786
2,195,207	Citigroup Mortgage Loan Trust, Inc., (14-10-2A2), (144A), 0.774%, due 07/25/37 ⁽¹⁾⁽²⁾	1,922,337
1,469,216	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 ⁽⁴⁾	1,371,230
831,447	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁴⁾	739,098
256,630	Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32	274,919
1,843,216	Conseco Finance Securitizations Corp., (99-6-A1), (144A), 7.36%, due 06/01/30 ⁽²⁾	1,365,261
1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	1,206,976
462,430	Countrywide Alternative Loan Trust, (05-20CB-4A1), 5.25%, due 07/25/20 ⁽⁴⁾	453,168
1,006,580	Countrywide Asset-Backed Certificates, (07-13-2A1), 1.425%, due 10/25/47 ⁽¹⁾	923,050
1,528,107	Countrywide Home Loans, (04-HYB4-B1), 3.084%, due 09/20/34 ⁽¹⁾⁽⁴⁾	343,954
36,764,622	Countrywide Home Loans, (06-14-X), 0.228%, due 09/25/36(I/O) ⁽¹⁾	312,834
1,961,729	Countrywide Home Loans, (06-HYB2-1A1), 2.988%, due 04/20/36 ⁽¹⁾	1,550,141
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 1.265%, due 06/25/34 ⁽¹⁾	635,437
1,706,338	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36	1,253,545
975,053	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁴⁾	748,738
1,066,227	Credit Suisse Mortgage Trust, (12-2R-1A2), (144A), 3.037%, due 05/27/35 ⁽¹⁾⁽²⁾	851,041
813,570	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32 ⁽¹⁾	802,216
1,290,000	Credit-Based Asset Servicing and Securitization LLC, (05-CB4-M2), 0.974%, due 07/25/35 ⁽¹⁾	1,220,319
1,704,500	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.392%, due 01/25/36 ⁽¹⁾	1,267,211
3,070,316	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 3.487%, due 12/25/36 ⁽¹⁾	2,160,928
1,562,538	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 4.444%, due 02/25/37 ⁽¹⁾	1,164,706
1,535,212	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2C), 4.444%, due 02/25/37 ⁽¹⁾	1,144,192
1,728,452	Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 3.957%, due 03/25/37 ⁽¹⁾	979,975
1,116,262	CSMC Trust, (14-CIM1-A1), (144A), 2.244%, due 01/25/58 ⁽¹⁾⁽²⁾	1,119,895
2,740,730	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 5.881%, due 06/25/36 ⁽¹⁾⁽⁴⁾	2,371,778
1,168,878	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.715%, due 02/25/37 ⁽¹⁾⁽⁴⁾	944,222
660,333	DSL A Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽¹⁾	559,669
1,249,964	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.685%, due 10/25/36 ⁽¹⁾	911,383
1,778,907	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.735%, due 12/25/37 ⁽¹⁾	1,130,828
875,053	First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.713%, due 12/25/35 ⁽¹⁾⁽⁴⁾	759,316
78,213	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	78,532
33,242	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	33,376
425,092	Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	466,992
545,357	Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽¹⁾	596,862
218,303	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	226,517
90,500	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽¹⁾	94,302
377,783	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽¹⁾	404,806
455,145	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	469,815
389,207	Green Tr	